LATINOS TRADING

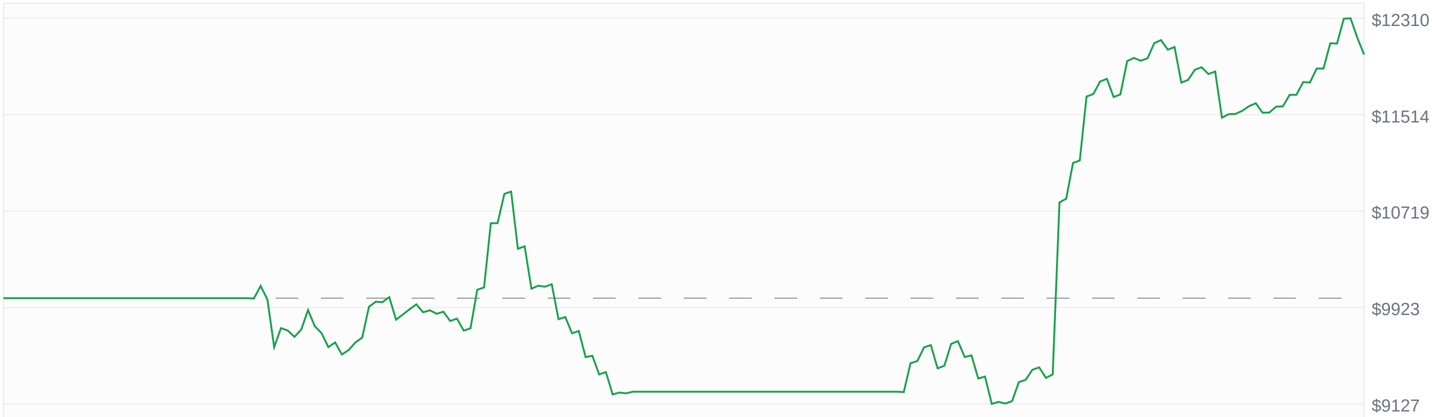
BACKTEST REPORT

Backtest #55633 · MSFT · EVO_EVOEVOEVOE_v2412

ROI	Sharpe	Win Rate	Max Drawdown
+20.07%	1.06	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2412 strategy on MSFT generated a +20.07% return with a 1.06 Sharpe ratio, yet the sample size of only two trades renders the 50% win rate statistically insignificant. The observed 14.24% drawdown is unreliable given the lack of historical coverage, making the 50.0% win rate a vanity metric rather than a robust indicator of edge. This minimal trade count suggests the entry logic failed to trigger frequently or the filtering was overly restrictive during the test period. We must expand the backtest window or adjust parameters to validate if the 1.06 Sharpe ratio holds under a larger, more representative sample of market conditions.

ADDITIONAL METRICS

CAGR	**20.07%**
Sortino Ratio	**0.98**
Turnover	**4.05x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12011.02**

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